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R. Bruce Kellogg

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The original proposal contained four parts, and we have divided the final report in the same way. In each part, we briefly describe our major findings.

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7. MANUSCRIPTS SUBMITTED OR PUBLISHED:

1. V. Vanaja and R. B. Kellogg, "Iterative methods for a forward-backward heat equation", SIAM J. Numer. Anal. 27(1990), 622-635,

2. H. Han and R. B. Kellogg, "Differentiability properties of solutions of the equation $-\varepsilon^2 \Delta u + ru = f(x,y)$ in a square", SIAM J. Math Anal. 21, (1990), 394-408,

3. S. E. Chen and R. B. Kellogg, " An interior discontinuity of a nonlinear elliptic-hyperbolic system", SIAM J. Math Anal. 22, (1991), 602-622.

4. R. B. Kellogg, "Spectral bounds and iterative methods in convection dominated flow" , pp. 80-102, in *Computational Methods for Boundary and Interior Layers in Several Dimensions*, J. J. H. Miller, editor, Boole Press, Dublin, 1991.

5. R. B. Kellogg, "Iterative methods for convection dominated flow" accepted for publication by Rendiconti del Seminario Mathematico, Universita Polytechnico Milano.

6. S. E. Chen and R. B. Kellogg, "Interior pressure discontinuities in compressible viscous steady state flow", Eighth Army Mathematics Conference, ARO Report 91-1, 511-520.

7. A. K. Aziz and R. B. Kellogg, "On homeomorphisms for an elliptic equation in domains with corners". Submitted to the Transactions of the American Mathematical Society.

8. SCIENTIFIC PERSONNEL SUPPORTED
1. Professor R. Bruce Kellogg
2. Dr. Senhuei Chen was partly supported during his Ph.D work. The Ph.D thesis of Dr. Chen is substantially the same as [3].

Major Research Findings

The original proposal contained four parts, and we have divided the final report in the same way. In each part, we briefly describe our major findings.

1. Flow directed iterative methods

It was proposed to develop iterative methods for non-symmetric matrices of the type arising from convection-diffusion problems.

Our results in this area are contained in [1,4,5]. [1] deals with an iterative method for a particular problem, and illustrates the usefulness of shaping the iterative method to the problem at hand. Our major result in this area is contained in [4], in which it is shown that for convection diffusion problems, an appropriate choice of iteration parameters gives work estimates for the solution of the problem that are comparable to work estimates for the model elliptic self adjoint problem; that is, optimally over-relaxed SOR applied to the model 5 point formula for the Laplace operator. In [5] we have given a survey of some of our results and conjectures in this area. We are planning some numerical experiments to test these results in the near future.

2. Numerical solution of parabolic problems with interior layers

The proposed work consisted of studying the asymptotic structure of internal layers and moving fronts. Our results in this area have not achieved final form, so we have not published anything on this.

1

3. Viscous compressible flow

The proposed work in this area is to establish the existence of discontinuous viscous compressible flows, and to determine important properties of these flows.

Our work in this area is contained in [3,6]. Each of these papers contains major findings. In [3] we have established the existence of discontinuous solutions of a nonlinear system of partial differential equations with an elliptic-hyperbolic character. The system is related to, but simpler than the Navier-Stokes equations. The analysis depends on the careful choice of Banach space; the norm in this space must be strong enough to fulfill demands set by the hyperbolic part of the system, and weak enough to fulfill demands set by the elliptic part of the system. This work constitutes the Ph.D thesis of Senhuei Chen, who was partly supported by the grant.

In [6] we give a closer study of the linearized viscous compressible flow equations, linearized at a uniform ambient flow. Using the Fourier transform and *Mathematica*, the most important properties of a discontinuous solution are found. These properties include an $r \ln r$ type of singularity in the velocity at the entrance and exit points of the curve of discontinuity. These results are being rewritten for publication in a refereed journal. We have continued this line of investigation, and have formulated a linearization of the flow equations around an ambient *discontinuous* solution of the nonlinear system. Using this we have established the linearized stability of putative discontinuous viscous compressible flows that are close to uniform. These results are also being written up for publication.

4. Corners in singular perturbation problems

The proposed work here is to study the interaction of boundary layers and corner singularities in singularly perturbed elliptic boundary value problems in polygonal domains.

[2] contains our published work in this area. We have actively continued this work, and obtained major new results that will shortly be available. (A copy will be sent to the ARO when it is submitted for publication.) The new work considers the singularly perturbed elliptic boundary value problem

$$Lu := -\varepsilon^2 \Delta u + qu = f \text{ in } \Omega,$$
$$u = g \text{ on } \Gamma = \partial\Omega,$$

where $\Omega \subset R^2$ is the interior of a polygon Γ. ([2] considers the case of a rectangle.) The study involves the interaction of two distinct phenomena, corner singularities and boundary layers. We obtain an asymptotic expansion of the solution that displays both the corner singularities occuring near the vertices of Γ and the boundary layer behavior that is present when ε is small. The asymptotic expansion can be differentiated to provide an asymptotic expansion for the derivatives of u. As a consequence of the asymptotic expansion, bounds for the derivatives of the solution are derived that display both the dependence on ε and the dependence on the distance to a corner or side of Γ. These bounds show that while a small value of ε produces boundary layers along the sides of Γ that decay exponentially as one moves into Ω, the small value of ε also mitigates the effect of the corner singularities. That is, the corner singularity is multiplied by an attenuation factor of the form $e^{-ad_v/\varepsilon}$, where d_v is the distance to the corner. This means, for example, that the pollution effect of the corner singularity on the error in a finite element computation will be mitigated by a small value of ε.

2